

Deutsche Bank



# Deutsche Bank Mortgage Pfandbrief

## Cover Pool Update – February 2016

Treasury

*Passion to Perform*

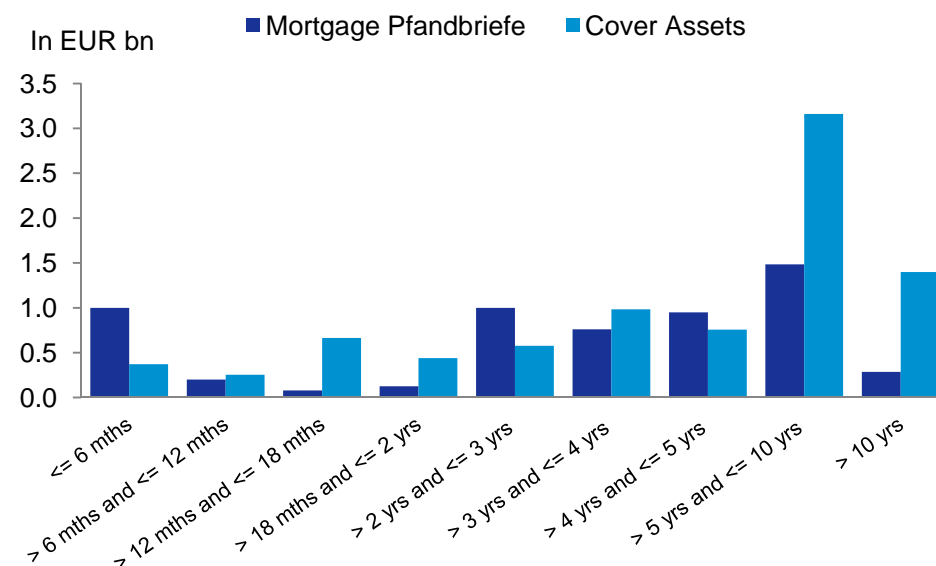
# DB Mortgage Pfandbrief Coverpool - Overview



## Mortgage Cover Pool – Key figures

Cover Pool	4Q2014	2Q2015	4Q2015
Pfandbrief Outstanding	EUR 5.2 bn	EUR 5.4 bn	EUR 5.9 bn
Cover Pool Outstanding	EUR 7.0 bn	EUR 7.5 bn	EUR 8.6 bn
OC (as % of Mortgage Portfolio)	33.73%	39.93%	46.15%
Liquid OC	EUR 190 mn	EUR 200 mn	EUR 884 mn
No. of loans	70,120	76,611	79,073
Volume weighted average in years of the maturity that has passed since the loan was granted	4.0	4.1	4.2
Total pool weighted avg. Loan-to-Value (LTV) ratio	54.46%	54.22%	54.14%
Payments >= 90 days overdue	0%	0%	0%
Euro denominated loans	100%	100%	100%
Euro denominated Pfandbriefe	100%	100%	100%
Property Country	100% Germany	100% Germany	100% Germany
<b>Rating</b>			
Moody's	Aaa	Aaa	Aaa

## Maturity Profile (as of 31 Dec 2015)



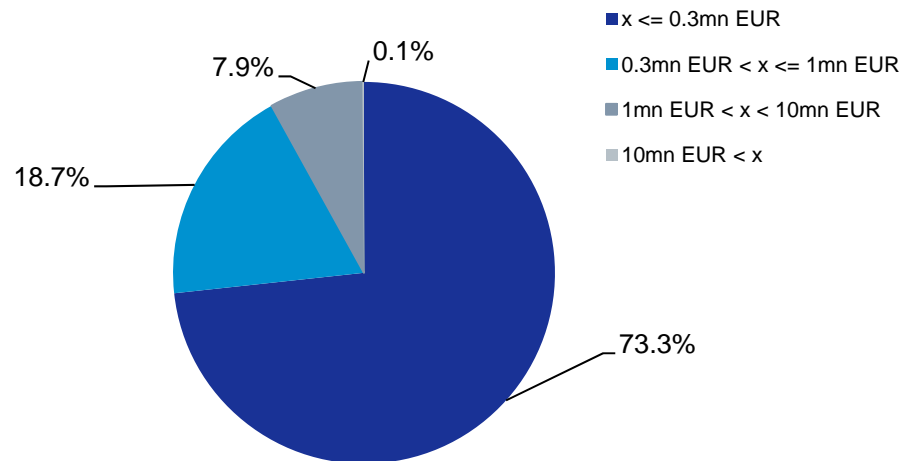


# DB Mortgage Pfandbrief Coverpool (as of 31 Dec 2015)

## Loan Size and Type of Use

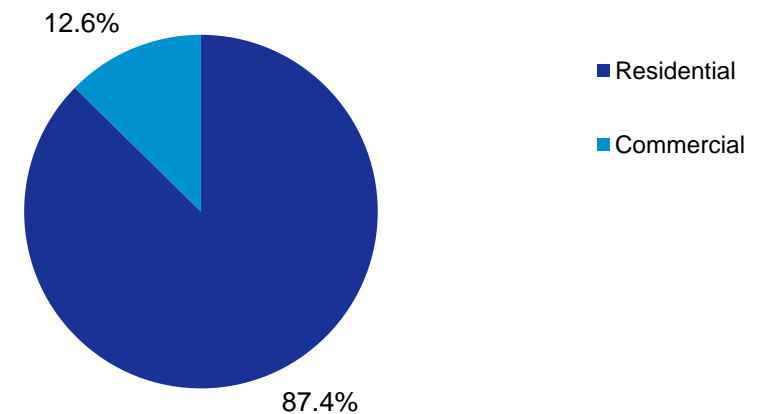
### Mortgage Loans – Size by Nominal Value

In %



### Mortgage Loans by type of use

In %



# DB Mortgage Pfandbrief Coverpool (as of 31 Dec 2015)

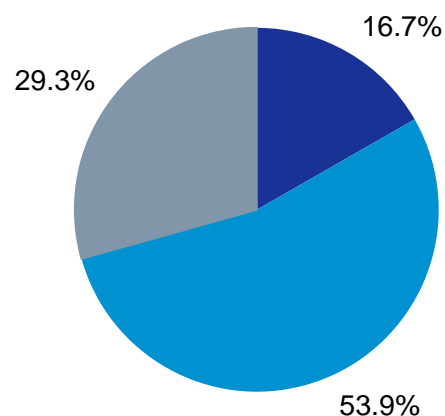
## Mortgage Loans by Property Type



### Mortgage Loans by Property Type (Residential)

In %

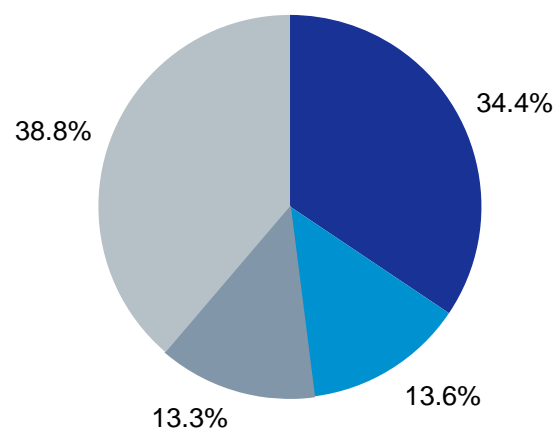
- Condominiums
- Single- and two Family Houses
- Multi-Family Dwellings



### Mortgage Loans by Property Type (Commercial)

In %

- Office Buildings
- Retail Buildings
- Industrial Buildings
- Other Commercially Used Buildings





# DB Mortgage Pfandbrief Coverpool (as of 31 Dec 2015)

## Focus on German prime residential mortgages

### Mortgage Loans – Regional distribution

In %

